

**A METHOD, SYSTEM AND COMPUTER PROGRAM PRODUCT FOR
VALUATING NATURAL GAS CONTRACTS USING WEATHER-
BASED METRICS**

Abstract

5 A method, system and computer program product for valuating natural gas
futures and options contracts using weather-based metrics. The method and
computer program product allow gas buyers and traders to make informed
decision on purchasing/selling natural gas futures and futures options on a
regulated exchange such as the New York Mercantile Exchange (NYMEX) based
10 on historical and forecasted weather. The system includes weather forecast,
weather history, and natural gas-related databases, as well as a trading server and
several workstation clients, and provides assistance to traders in reaching complex
buying/hedging decisions.

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